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UNITED STATES DISTRICT COURT
SOUTHERN DISTRICT OF NEW YORK

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ADVANCED ANALYTICS, INC.,	:	
	:	No. 04 Civ. 3531 (LTS) (HBP)
Plaintiff,	:	
	:	
v.	:	
	:	
CITIGROUP GLOBAL MARKETS, INC. f/k/a	:	
SALOMON SMITH BARNEY, INC., and THE YIELD	:	
BOOK INC., f/k/a SALOMON ANALYTICS, INC.,	:	
	:	
Defendants.	:	
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DECLARATION OF MIKHAIL TEYTEL

Pursuant to 28 U.S.C. § 1746, Mikhail Teytel declares:

1. I am a Managing Director at Citigroup Global Markets, Inc. ("CGMI") and head of the Mortgage Analysis group. I have been working at CGMI (or one of its precursor entities) since July 1998.
2. I understand that Advanced Analytics, Inc. ("AAI") has asserted that the sequence development and testing files that I collected in connection with this litigation, which counsel has informed me were produced to AAI on March 7, 2011 on five compact disks bates-stamped CGM 07077 to CGM 07081, were tampered with or intentionally altered in July 2005. This is not true. I collected these files from the network location where they were stored in or around July 2005 in order to preserve them in the event that the Court ordered their production. I did not intentionally modify these files during the collection process, though it is possible that the "date modified" field was automatically changed to the date on which I copied each file as part of this process.
3. I also understand that AAI has claimed that certain of the sequence development and testing files were created for the purpose of "bulking up" the volume of material that could be produced to AAI. Again, this is not true. I copied the sequence development and testing files as they were stored on the network. I did not create or add any new files to the sequence development and testing files produced in this litigation as part of that process.
4. I understand that AAI has argued that the RCS directory produced in this case is incomplete because it does not contain the following header files: **Redacted**
 - i. Those header files are not maintained in the Mortgage Analysis RCS directory in the ordinary course of business. Those files relate to a cash flow generator developed by the CMO Analytics group, and are entirely unrelated to Monte Carlo

simulation – or, consequently, to the use of any seeds or sequences as part of conducting such a simulation – and were created and maintained by the CMO Analytics group, which is separate from the Mortgage Analysis group. The Mortgage Analysis group does not modify the code created by the CMO Analytics group or store any of that code in its RCS directory.

5. There is no basis for AAI's suggestion that any purported errors or inconsistencies in the headings that appear at the top of the header files and include information such as the author's name or the last time the file was extracted demonstrate that those files were tampered with or altered. Those files were produced as they were stored, and were not tampered with or intentionally altered, as AAI suggests. Moreover, based upon conversations I have had with individuals in the CMO Analytics group, I understand that creation of the headings is not a fully automated process and, accordingly, any purported errors or inconsistencies in the headings (which in any event contain only identifying information and not any code that affects the manner in which the files function) would be the result of human error or different formatting preferences of the coders in the CMO Analytics group who created those files.

Pursuant to 28 U.S.C. § 1746, I declare under penalty of perjury that the foregoing is true and correct. Executed this 13th day of July, 2012.


Mikhail Teytel